

**UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK**

UNITED STATES OF AMERICA,

Plaintiff,

vs.

MICHAEL HILD,

Defendant.

Docket No. 19-CR-00602

USAO No. 2019R01143

**DECLARATION OF
CAROL A. MACELREE IN
SUPPORT OF CUSTOMERS
BANK'S VICTIM IMPACT
STATEMENT**

I, Carol A. MacElree, hereby declare as follows:

1. I am employed as the Senior Vice President and Credit Analysis Manager of Customers Bank. This declaration is based upon my personal knowledge, as well as discussions with and information provided by my colleagues at Customers Bank and my review of books, records, and information that Customers Bank keeps in the ordinary course of its business.

2. Customers Bank is an FDIC-insured bank headquartered in Phoenixville, Pennsylvania, that offers commercial and consumer banking services. The commercial banking services offered by Customers Bank focus on community banking businesses including commercial and industrial and commercial real estate loans (to borrowers in Pennsylvania, New Jersey, New York City, New England and other geographies), multi-family lending, SBA lending, and residential mortgage lending. The Bank also serves specialty niche businesses nationwide, including its commercial loans to mortgage banking businesses, commercial

equipment financing, specialty lending and consumer loans through relationships with fintech companies.

3. In response to an inquiry from the Department of Justice (“DOJ”), I submit this Victim Impact Statement on behalf of Customers Bank (Victim Identification No. 6203871).

A. Repurchase Agreement Between Customers Bank and Live Well Financial, Inc.

4. On September 2, 2014, Customers Bank entered into an Amended and Restated Master Repurchase Agreement (the “Repurchase Agreement”) with Live Well Financial, Inc. (“Live Well”). Live Well was founded by Defendant Michael Hild, and purported to be a financial services company that provided mortgages to customers, serviced mortgages, and issued and traded mortgage-backed securities.

5. In addition, Customers Bank, Live Well, and U.S. Bank National Association (as securities intermediary), are parties to a certain Securities Account Control Agreement dated January 5, 2015 (the “Control Agreement”). Live Well maintained securities sold to Customers Bank under the Repurchase Agreement and payments therefrom, and no other property, in the securities account that is the subject of the Control Agreement (the “Account”).

6. Pursuant to the Repurchase Agreement, Live Well transferred to Customers Bank certain securities guaranteed by the Government National Mortgage Association (the “Ginnie Mae Bonds”), together with all of Live Well’s right, title, and interest in the Account, all financial assets held in the Account, all income from any investment held in the Account, and all proceeds of the foregoing (collectively, the “Collateral”).

7. Customers Bank perfected its interest in the Collateral by entering into the Control Agreement and filing a UCC financing statement.

8. After Customers Bank entered into the Repurchase Agreement, it agree to provide a sub-facility to enable Live Well to finance its portfolio of Ginnie Mae bonds. Customers Bank financed those bonds based on a percentage of the lower of Live Well's cost and market value. At some point, Live Well began inflating the market value of Live Well's bond portfolio with the assistance of a third-party pricing source. Customers Bank relied upon the inflated valuation when financing new bonds for, and in determining whether to require margin payments from, Live Well, the result of which was over-advances by Customers Bank. If Customers Bank had known that the purported bond prices received from Live Well did not reflect fair value, it would have refused to purchase the bonds from and/or required the repurchase of bonds by Live Well.

B. Restitution on Repurchase Agreement Obligations

9. On or about May 3, 2019, Live Well abruptly shut down its operations.

10. Customers Bank issued a default notice to Live Well on May 13, 2019, declaring that Events of Default had occurred and were continuing under the Repurchase Agreement.

11. On June 10, 2019, an involuntary bankruptcy petition was filed against Live Well with the United States Bankruptcy Court for the District of Delaware (the "Bankruptcy Petition"). The filing of the involuntary bankruptcy petition constitutes an Event of Default under the Repurchase Agreement.

12. As of the Bankruptcy Petition filing, Live Well owed Customers Bank approximately \$25,032,919.72, pursuant to the Repurchase Agreement.

13. On June 18, 2019, pursuant to Section 9-610 of the Uniform Commercial Code, counsel to Customers Bank sent a notice of private sale with respect to the Ginnie Mae Bonds remaining in the Account, as permitted by 11 U.S.C. Section 559.

14. On June 28, 2019, Customers Bank foreclosed its interest in the Ginnie Mae Bonds, conducted a private sale via a third party investment bank, which obtained multiple bids from other parties (in addition to Customers Bank). Customers Bank purchased the Ginnie Mae Bonds for more than the highest competing bid and credited the amount of \$17,156,665.34, its purchase price, to Live Well's obligations under the Repurchase Agreement. The remaining obligations and expenses associated with Live Well's default total the amount of **\$8,059,837.10**, as follows: \$7,657,621.29 in principal, \$230,209.83 in interest, \$95,708.66 in default interest, \$11,000 for US Bank's legal fees associated with fulfilling, and at least \$65,297.32 in legal fees.

15. Attached hereto as **Exhibit A** is documentation supporting Customers Bank's restitution calculation. Additional information regarding this calculation can be provided upon request.

C. Restitution for Fees and Expenses

16. Pursuant to the Repurchase Agreement, Live Well is obligated to pay, among other things, the attorneys' fees and expenses reasonably expended by Customers Bank in connection with the exercise of any right or remedy provided for in the Repurchase Agreement, as well as reasonable out-of-pocket expenses and reasonable attorneys' fees incurred by Customers Bank in connection with the preparation, negotiation, enforcement, and administration of the Purchase Documents, with interest, to the extent that an Event of Default has occurred. As noted in Paragraph 14 above, Customers Bank has incurred attorneys' fees and expenses that Live Well is required to reimburse pursuant to the Repurchase Agreement. This amount constitutes **\$76,297.32** to date.

17. All notices, communications, or questions concerning this Victim Impact Statement should be sent to the following addresses:

Caitlin L.D. Hull
Dorsey & Whitney LLP
50 South Sixth Street, Suite 1500
Minneapolis, MN 55402
hull.caitlin@dorsey.com

and

Carol MacElree
Customers Bank
3705 Quakerbridge Rd, Ste. 100
Hamilton, NJ 08619
cmacelree@customersbank.com

I declare under penalty of perjury that the foregoing is true and correct.

Dated: July 19, 2021

/s/ Carol A. MacElree
CAROL A. MACELREE

| <u>Total Due to CB</u> | |
|------------------------|----------------|
| Total Principal | \$7,657,621.29 |
| Total Interest | \$230,209.83 |
| Default Interest | \$95,708.66 |
| US Bank fees | \$11,000.00 |
| Legal fees | \$65,297.32 |
| | |
| TOTAL DUE | \$8,059,837.10 |

Difference between outstanding Principal and CB acquisition price
Up through 6/27/2019. CB acquires on 6/28/2019
Up through 6/27/2019. CB acquires on 6/28/2019
Reimbursement to US Bank for their Attorneys' Fees

| LoanNumber | | Default Rate | | | | | | | | | | | | | | 3.00% |
|-----------------|--|--------------|-----------|-----------------|--------------|---------------|-----|---------|--------|----------------|---------------------|------------|-----------------|------------------|-----------------------------|-------|
| LWF-18090614143 | | | | | | | | | | | | | | | | |
| Loan # | | Disb Date | Date | Principal | Prin Pmt | Pmt Source | Age | LIBOR | Margin | Daily Interest | Cumulative Interest | Daily Fees | Cumulative Fees | Default Interest | Cumulative Default Interest | |
| LWF-18090614143 | | 9/6/2018 | 5/1/2019 | \$13,606,508.27 | \$0.00 | | 237 | 2.4832% | 3.25% | \$2,166.91 | \$2,166.91 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| LWF-18090614143 | | 9/6/2018 | 5/2/2019 | \$13,606,508.27 | \$0.00 | | 238 | 2.4671% | 3.25% | \$2,160.83 | \$4,327.74 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| LWF-18090614143 | | 9/6/2018 | 5/3/2019 | \$13,606,508.27 | \$0.00 | | 239 | 2.4666% | 3.25% | \$2,160.64 | \$6,488.38 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| LWF-18090614143 | | 9/6/2018 | 5/4/2019 | \$13,606,508.27 | \$0.00 | | 240 | 2.4666% | 3.25% | \$2,160.64 | \$8,649.02 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| LWF-18090614143 | | 9/6/2018 | 5/5/2019 | \$13,606,508.27 | \$0.00 | | 241 | 2.4666% | 3.25% | \$2,160.64 | \$10,809.66 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| LWF-18090614143 | | 9/6/2018 | 5/6/2019 | \$13,606,508.27 | \$0.00 | | 242 | 2.4666% | 3.25% | \$2,160.64 | \$12,970.30 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| LWF-18090614143 | | 9/6/2018 | 5/7/2019 | \$13,606,508.27 | \$0.00 | | 243 | 2.4627% | 3.25% | \$2,159.16 | \$15,129.46 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| LWF-18090614143 | | 9/6/2018 | 5/8/2019 | \$13,606,508.27 | \$0.00 | | 244 | 2.4513% | 3.25% | \$2,154.86 | \$17,284.32 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| LWF-18090614143 | | 9/6/2018 | 5/9/2019 | \$13,606,508.27 | \$0.00 | | 245 | 2.4533% | 3.25% | \$2,155.61 | \$19,439.93 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| LWF-18090614143 | | 9/6/2018 | 5/10/2019 | \$13,606,508.27 | \$0.00 | | 246 | 2.4490% | 3.25% | \$2,153.99 | \$21,593.92 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| LWF-18090614143 | | 9/6/2018 | 5/11/2019 | \$13,606,508.27 | \$0.00 | | 247 | 2.4490% | 3.25% | \$2,153.99 | \$23,747.91 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| LWF-18090614143 | | 9/6/2018 | 5/12/2019 | \$13,606,508.27 | \$0.00 | | 248 | 2.4490% | 3.25% | \$2,153.99 | \$25,901.90 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| LWF-18090614143 | | 9/6/2018 | 5/13/2019 | \$13,606,508.27 | \$0.00 | | 249 | 2.4396% | 3.25% | \$2,150.43 | \$28,052.33 | \$0.00 | \$0.00 | \$1,133.88 | \$1,133.88 | |
| LWF-18090614143 | | 9/6/2018 | 5/14/2019 | \$13,606,508.27 | \$0.00 | | 250 | 2.4376% | 3.25% | \$2,149.68 | \$30,202.01 | \$0.00 | \$0.00 | \$1,133.88 | \$2,267.76 | |
| LWF-18090614143 | | 9/6/2018 | 5/15/2019 | \$13,606,508.27 | \$0.00 | | 251 | 2.4323% | 3.25% | \$2,147.67 | \$32,349.68 | \$0.00 | \$0.00 | \$1,133.88 | \$3,401.64 | |
| LWF-18090614143 | | 9/6/2018 | 5/16/2019 | \$13,606,508.27 | \$0.00 | | 252 | 2.4406% | 3.25% | \$2,150.81 | \$34,500.49 | \$0.00 | \$0.00 | \$1,133.88 | \$4,535.52 | |
| LWF-18090614143 | | 9/6/2018 | 5/17/2019 | \$13,606,508.27 | \$414,957.14 | MMA Funds | 253 | 2.4418% | 3.25% | \$2,151.26 | \$36,651.75 | \$0.00 | \$0.00 | \$1,133.88 | \$5,669.40 | |
| LWF-18090614143 | | 9/6/2018 | 5/18/2019 | \$13,191,551.13 | \$0.00 | | 254 | 2.4418% | 3.25% | \$2,085.66 | \$38,737.41 | \$0.00 | \$0.00 | \$1,099.30 | \$6,768.70 | |
| LWF-18090614143 | | 9/6/2018 | 5/19/2019 | \$13,191,551.13 | \$0.00 | | 255 | 2.4418% | 3.25% | \$2,085.66 | \$40,823.07 | \$0.00 | \$0.00 | \$1,099.30 | \$7,868.00 | |
| LWF-18090614143 | | 9/6/2018 | 5/20/2019 | \$13,191,551.13 | \$0.00 | | 256 | 2.4360% | 3.25% | \$2,083.53 | \$42,906.60 | \$0.00 | \$0.00 | \$1,099.30 | \$8,967.30 | |
| LWF-18090614143 | | 9/6/2018 | 5/21/2019 | \$13,191,551.13 | \$194,012.68 | US Bank Remit | 257 | 2.4296% | 3.25% | \$2,081.19 | \$44,987.79 | \$0.00 | \$0.00 | \$1,099.30 | \$10,066.60 | |
| LWF-18090614143 | | 9/6/2018 | 5/22/2019 | \$12,997,538.45 | \$0.00 | | 258 | 2.4370% | 3.25% | \$2,053.25 | \$47,041.04 | \$0.00 | \$0.00 | \$1,083.13 | \$11,149.73 | |
| LWF-18090614143 | | 9/6/2018 | 5/23/2019 | \$12,997,538.45 | \$0.00 | | 259 | 2.4297% | 3.25% | \$2,050.61 | \$49,091.65 | \$0.00 | \$0.00 | \$1,083.13 | \$12,232.86 | |
| LWF-18090614143 | | 9/6/2018 | 5/24/2019 | \$12,997,538.45 | \$0.00 | | 260 | 2.4281% | 3.25% | \$2,050.04 | \$51,141.69 | \$0.00 | \$0.00 | \$1,083.13 | \$13,315.99 | |
| LWF-18090614143 | | 9/6/2018 | 5/25/2019 | \$12,997,538.45 | \$0.00 | | 261 | 2.4281% | 3.25% | \$2,050.04 | \$53,191.73 | \$0.00 | \$0.00 | \$1,083.13 | \$14,399.12 | |
| LWF-18090614143 | | 9/6/2018 | 5/26/2019 | \$12,997,538.45 | \$0.00 | | 262 | 2.4281% | 3.25% | \$2,050.04 | \$55,241.77 | \$0.00 | \$0.00 | \$1,083.13 | \$15,482.25 | |
| LWF-18090614143 | | 9/6/2018 | 5/27/2019 | \$12,997,538.45 | \$0.00 | | 263 | 2.4281% | 3.25% | \$2,050.04 | \$57,291.81 | \$0.00 | \$0.00 | \$1,083.13 | \$16,565.38 | |
| LWF-18090614143 | | 9/6/2018 | 5/28/2019 | \$12,997,538.45 | \$0.00 | | 264 | 2.4293% | 3.25% | \$2,050.47 | \$59,342.28 | \$0.00 | \$0.00 | \$1,083.13 | \$17,648.51 | |
| LWF-18090614143 | | 9/6/2018 | 5/29/2019 | \$12,997,538.45 | \$0.00 | | 265 | 2.4385% | 3.25% | \$2,053.79 | \$61,396.07 | \$0.00 | \$0.00 | \$1,083.13 | \$18,731.64 | |
| LWF-18090614143 | | 9/6/2018 | 5/30/2019 | \$12,997,538.45 | \$0.00 | | 266 | 2.4400% | 3.25% | \$2,054.33 | \$63,450.40 | \$0.00 | \$0.00 | \$1,083.13 | \$19,814.77 | |
| LWF-18090614143 | | 9/6/2018 | 5/31/2019 | \$12,997,538.45 | \$0.00 | | 267 | 2.4305% | 3.25% | \$2,050.90 | \$65,501.30 | \$0.00 | \$0.00 | \$1,083.13 | \$20,897.90 | |
| LWF-18090614143 | | 9/6/2018 | 6/1/2019 | \$12,997,538.45 | \$0.00 | | 268 | 2.4305% | 3.25% | \$2,050.90 | \$67,552.20 | \$0.00 | \$0.00 | \$1,083.13 | \$21,981.03 | |
| LWF-18090614143 | | 9/6/2018 | 6/2/2019 | \$12,997,538.45 | \$0.00 | | 269 | 2.4305% | 3.25% | \$2,050.90 | \$69,603.10 | \$0.00 | \$0.00 | \$1,083.13 | \$23,064.16 | |
| LWF-18090614143 | | 9/6/2018 | 6/3/2019 | \$12,997,538.45 | \$0.00 | | 270 | 2.4298% | 3.25% | \$2,050.65 | \$71,653.75 | \$0.00 | \$0.00 | \$1,083.13 | \$24,147.29 | |
| LWF-18090614143 | | 9/6/2018 | 6/4/2019 | \$12,997,538.45 | \$0.00 | | 271 | 2.4208% | 3.25% | \$2,047.40 | \$73,701.15 | \$0.00 | \$0.00 | \$1,083.13 | \$25,230.42 | |
| LWF-18090614143 | | 9/6/2018 | 6/5/2019 | \$12,997,538.45 | \$0.00 | | 272 | 2.4185% | 3.25% | \$2,046.57 | \$75,747.72 | \$0.00 | \$0.00 | \$1,083.13 | \$26,313.55 | |
| LWF-18090614143 | | 9/6/2018 | 6/6/2019 | \$12,997,538.45 | \$0.00 | | 273 | 2.4116% | 3.25% | \$2,044.08 | \$77,791.80 | \$0.00 | \$0.00 | \$1,083.13 | \$27,396.68 | |
| LWF-18090614143 | | 9/6/2018 | 6/7/2019 | \$12,997,538.45 | \$0.00 | | 274 | 2.4121% | 3.25% | \$2,044.26 | \$79,836.06 | \$0.00 | \$0.00 | \$1,083.13 | \$28,479.81 | |
| LWF-18090614143 | | 9/6/2018 | 6/8/2019 | \$12,997,538.45 | \$0.00 | | 275 | 2.4121% | 3.25% | \$2,044.26 | \$81,880.32 | \$0.00 | \$0.00 | \$1,083.13 | \$29,562.94 | |
| LWF-18090614143 | | 9/6/2018 | 6/9/2019 | \$12,997,538.45 | \$0.00 | | 276 | 2.4121% | 3.25% | \$2,044.26 | \$83,924.58 | \$0.00 | \$0.00 | \$1,083.13 | \$30,646.07 | |
| LWF-18090614143 | | 9/6/2018 | 6/10/2019 | \$12,997,538.45 | \$0.00 | | 277 | 2.4133% | 3.25% | \$2,044.69 | \$85,969.27 | \$0.00 | \$0.00 | \$1,083.13 | \$31,729.20 | |
| LWF-18090614143 | | 9/6/2018 | 6/11/2019 | \$12,997,538.45 | \$0.00 | | 278 | 2.4106% | 3.25% | \$2,043.72 | \$88,012.99 | \$0.00 | \$0.00 | \$1,083.13 | \$32,812.33 | |
| LWF-18090614143 | | 9/6/2018 | 6/12/2019 | \$12,997,538.45 | \$0.00 | | 279 | 2.4011% | 3.25% | \$2,040.29 | \$90,053.28 | \$0.00 | \$0.00 | \$1,083.13 | \$33,895.46 | |
| LWF-18090614143 | | 9/6/2018 | 6/13/2019 | \$12,997,538.45 | \$0.00 | | 280 | 2.3942% | 3.25% | \$2,037.80 | \$92,091.08 | \$0.00 | \$0.00 | \$1,083.13 | \$34,978.59 | |
| LWF-18090614143 | | 9/6/2018 | 6/14/2019 | \$12,997,538.45 | \$0.00 | | 281 | 2.3817% | 3.25% | \$2,033.28 | \$94,124.36 | \$0.00 | \$0.00 | \$1,083.13 | \$36,061.72 | |
| LWF-18090614143 | | 9/6/2018 | 6/15/2019 | \$12,997,538.45 | \$0.00 | | 282 | 2.3817% | 3.25% | \$2,033.28 | \$96,157.64 | \$0.00 | \$0.00 | \$1,083.13 | \$37,144.85 | |
| LWF-18090614143 | | 9/6/2018 | 6/16/2019 | \$12,997,538.45 | \$0.00 | | 283 | 2.3817% | 3.25% | \$2,033.28 | \$98,190.92 | \$0.00 | \$0.00 | \$1,083.13 | \$38,227.98 | |
| LWF-18090614143 | | 9/6/2018 | 6/17/2019 | \$12,997,538.45 | \$0.00 | | 284 | 2.3902% | 3.25% | \$2,036.35 | \$100,227.27 | \$0.00 | \$0.00 | \$1,083.13 | \$39,311.11 | |

| | | | | | | | | | | | | | |
|-----------------|----------|-----------|-----------------|----------------|--------------------|---------|-------|------------|--------------|--------|--------|------------|-------------|
| LWF-18090614143 | 9/6/2018 | 6/18/2019 | \$12,997,538.45 | \$0.00 | 285 | 2.3828% | 3.25% | \$2,033.68 | \$102,260.95 | \$0.00 | \$0.00 | \$1,083.13 | \$40,394.24 |
| LWF-18090614143 | 9/6/2018 | 6/19/2019 | \$12,997,538.45 | \$0.00 | 286 | 2.3833% | 3.25% | \$2,033.86 | \$104,294.81 | \$0.00 | \$0.00 | \$1,083.13 | \$41,477.37 |
| LWF-18090614143 | 9/6/2018 | 6/20/2019 | \$12,997,538.45 | \$0.00 | 287 | 2.4036% | 3.25% | \$2,041.19 | \$106,336.00 | \$0.00 | \$0.00 | \$1,083.13 | \$42,560.50 |
| LWF-18090614143 | 9/6/2018 | 6/21/2019 | \$12,997,538.45 | \$0.00 | 288 | 2.4043% | 3.25% | \$2,041.44 | \$108,377.44 | \$0.00 | \$0.00 | \$1,083.13 | \$43,643.63 |
| LWF-18090614143 | 9/6/2018 | 6/22/2019 | \$12,997,538.45 | \$0.00 | 289 | 2.4043% | 3.25% | \$2,041.44 | \$110,418.88 | \$0.00 | \$0.00 | \$1,083.13 | \$44,726.76 |
| LWF-18090614143 | 9/6/2018 | 6/23/2019 | \$12,997,538.45 | \$0.00 | 290 | 2.4043% | 3.25% | \$2,041.44 | \$112,460.32 | \$0.00 | \$0.00 | \$1,083.13 | \$45,809.89 |
| LWF-18090614143 | 9/6/2018 | 6/24/2019 | \$12,997,538.45 | \$0.00 | 291 | 2.4017% | 3.25% | \$2,040.51 | \$114,500.83 | \$0.00 | \$0.00 | \$1,083.13 | \$46,893.02 |
| LWF-18090614143 | 9/6/2018 | 6/25/2019 | \$12,997,538.45 | \$0.00 | 292 | 2.4041% | 3.25% | \$2,041.37 | \$116,542.20 | \$0.00 | \$0.00 | \$1,083.13 | \$47,976.15 |
| LWF-18090614143 | 9/6/2018 | 6/26/2019 | \$12,997,538.45 | \$0.00 | 293 | 2.4023% | 3.25% | \$2,040.72 | \$118,582.92 | \$0.00 | \$0.00 | \$1,083.13 | \$49,059.28 |
| LWF-18090614143 | 9/6/2018 | 6/27/2019 | \$12,997,538.45 | \$0.00 | 294 | 2.4023% | 3.25% | \$2,040.72 | \$120,623.64 | \$0.00 | \$0.00 | \$1,083.13 | \$50,142.41 |
| LWF-18090614143 | 9/6/2018 | 6/28/2019 | \$12,997,538.45 | \$9,647,188.73 | CB takes ownership | | | | | | | | |
| | | | \$3,350,349.72 | | | | | | \$120,623.64 | | \$0.00 | | \$50,142.41 |

| LoanNumber | | | | | | | | | | | | | | | | Default Rate | 3.00% |
|-----------------|-------------------------------|-----------|-----------|-----------------|--------------|---------------|-----|---------|--------|----------------|---------------------|------------|-----------------|------------------|-----------------------------|--------------|-------|
| LWF-18110114248 | Interest Accrued prior 5/1/19 | | | | | | | | | | \$0.00 | | | | | | |
| | Loan # | Disb Date | Date | Principal | Prin Pmt | Pmt Source | Age | LIBOR | Margin | Daily Interest | Cumulative Interest | Daily Fees | Cumulative Fees | Default Interest | Cumulative Default Interest | | |
| | LWF-18110114248 | 11/2/2018 | 5/1/2019 | \$11,020,765.41 | \$0.00 | | 180 | 2.4832% | 3.25% | \$1,755.12 | \$1,755.12 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | | |
| | LWF-18110114248 | 11/2/2018 | 5/2/2019 | \$11,020,765.41 | \$0.00 | | 181 | 2.4671% | 3.25% | \$1,750.19 | \$3,505.31 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | | |
| | LWF-18110114248 | 11/2/2018 | 5/3/2019 | \$11,020,765.41 | \$0.00 | | 182 | 2.4666% | 3.25% | \$1,750.04 | \$5,255.35 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | | |
| | LWF-18110114248 | 11/2/2018 | 5/4/2019 | \$11,020,765.41 | \$0.00 | | 183 | 2.4666% | 3.25% | \$1,750.04 | \$7,005.39 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | | |
| | LWF-18110114248 | 11/2/2018 | 5/5/2019 | \$11,020,765.41 | \$0.00 | | 184 | 2.4666% | 3.25% | \$1,750.04 | \$8,755.43 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | | |
| | LWF-18110114248 | 11/2/2018 | 5/6/2019 | \$11,020,765.41 | \$0.00 | | 185 | 2.4666% | 3.25% | \$1,750.04 | \$10,505.47 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | | |
| | LWF-18110114248 | 11/2/2018 | 5/7/2019 | \$11,020,765.41 | \$0.00 | | 186 | 2.4627% | 3.25% | \$1,748.84 | \$12,254.31 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | | |
| | LWF-18110114248 | 11/2/2018 | 5/8/2019 | \$11,020,765.41 | \$0.00 | | 187 | 2.4513% | 3.25% | \$1,745.35 | \$13,999.66 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | | |
| | LWF-18110114248 | 11/2/2018 | 5/9/2019 | \$11,020,765.41 | \$0.00 | | 188 | 2.4533% | 3.25% | \$1,745.96 | \$15,745.62 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | | |
| | LWF-18110114248 | 11/2/2018 | 5/10/2019 | \$11,020,765.41 | \$0.00 | | 189 | 2.4490% | 3.25% | \$1,744.65 | \$17,490.27 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | | |
| | LWF-18110114248 | 11/2/2018 | 5/11/2019 | \$11,020,765.41 | \$0.00 | | 190 | 2.4490% | 3.25% | \$1,744.65 | \$19,234.92 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | | |
| | LWF-18110114248 | 11/2/2018 | 5/12/2019 | \$11,020,765.41 | \$0.00 | | 191 | 2.4490% | 3.25% | \$1,744.65 | \$20,979.57 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | | |
| | LWF-18110114248 | 11/2/2018 | 5/13/2019 | \$11,020,765.41 | \$0.00 | | 192 | 2.4396% | 3.25% | \$1,741.77 | \$22,721.34 | \$0.00 | \$0.00 | \$918.40 | \$918.40 | | |
| | LWF-18110114248 | 11/2/2018 | 5/14/2019 | \$11,020,765.41 | \$0.00 | | 193 | 2.4376% | 3.25% | \$1,741.16 | \$24,462.50 | \$0.00 | \$0.00 | \$918.40 | \$1,836.80 | | |
| | LWF-18110114248 | 11/2/2018 | 5/15/2019 | \$11,020,765.41 | \$0.00 | | 194 | 2.4323% | 3.25% | \$1,739.54 | \$26,202.04 | \$0.00 | \$0.00 | \$918.40 | \$2,755.20 | | |
| | LWF-18110114248 | 11/2/2018 | 5/16/2019 | \$11,020,765.41 | \$0.00 | | 195 | 2.4406% | 3.25% | \$1,742.08 | \$27,944.12 | \$0.00 | \$0.00 | \$918.40 | \$3,673.60 | | |
| | LWF-18110114248 | 11/2/2018 | 5/17/2019 | \$11,020,765.41 | \$336,099.84 | MMA Funds | 196 | 2.4418% | 3.25% | \$1,742.44 | \$29,686.56 | \$0.00 | \$0.00 | \$918.40 | \$4,592.00 | | |
| | LWF-18110114248 | 11/2/2018 | 5/18/2019 | \$10,684,665.57 | \$0.00 | | 197 | 2.4418% | 3.25% | \$1,689.30 | \$31,375.86 | \$0.00 | \$0.00 | \$890.39 | \$5,482.39 | | |
| | LWF-18110114248 | 11/2/2018 | 5/19/2019 | \$10,684,665.57 | \$0.00 | | 198 | 2.4418% | 3.25% | \$1,689.30 | \$33,065.16 | \$0.00 | \$0.00 | \$890.39 | \$6,372.78 | | |
| | LWF-18110114248 | 11/2/2018 | 5/20/2019 | \$10,684,665.57 | \$0.00 | | 199 | 2.4360% | 3.25% | \$1,687.58 | \$34,752.74 | \$0.00 | \$0.00 | \$890.39 | \$7,263.17 | | |
| | LWF-18110114248 | 11/2/2018 | 5/21/2019 | \$10,684,665.57 | \$139,130.63 | US Bank Remit | 200 | 2.4296% | 3.25% | \$1,685.68 | \$36,438.42 | \$0.00 | \$0.00 | \$890.39 | \$8,153.56 | | |
| | LWF-18110114248 | 11/2/2018 | 5/22/2019 | \$10,545,534.94 | \$0.00 | | 201 | 2.4370% | 3.25% | \$1,665.90 | \$38,104.32 | \$0.00 | \$0.00 | \$878.79 | \$9,032.35 | | |
| | LWF-18110114248 | 11/2/2018 | 5/23/2019 | \$10,545,534.94 | \$0.00 | | 202 | 2.4297% | 3.25% | \$1,663.76 | \$39,768.08 | \$0.00 | \$0.00 | \$878.79 | \$9,911.14 | | |
| | LWF-18110114248 | 11/2/2018 | 5/24/2019 | \$10,545,534.94 | \$0.00 | | 203 | 2.4281% | 3.25% | \$1,663.29 | \$41,431.37 | \$0.00 | \$0.00 | \$878.79 | \$10,789.93 | | |
| | LWF-18110114248 | 11/2/2018 | 5/25/2019 | \$10,545,534.94 | \$0.00 | | 204 | 2.4281% | 3.25% | \$1,663.29 | \$43,094.66 | \$0.00 | \$0.00 | \$878.79 | \$11,668.72 | | |
| | LWF-18110114248 | 11/2/2018 | 5/26/2019 | \$10,545,534.94 | \$0.00 | | 205 | 2.4281% | 3.25% | \$1,663.29 | \$44,757.95 | \$0.00 | \$0.00 | \$878.79 | \$12,547.51 | | |
| | LWF-18110114248 | 11/2/2018 | 5/27/2019 | \$10,545,534.94 | \$0.00 | | 206 | 2.4281% | 3.25% | \$1,663.29 | \$46,421.24 | \$0.00 | \$0.00 | \$878.79 | \$13,426.30 | | |
| | LWF-18110114248 | 11/2/2018 | 5/28/2019 | \$10,545,534.94 | \$0.00 | | 207 | 2.4293% | 3.25% | \$1,663.65 | \$48,084.89 | \$0.00 | \$0.00 | \$878.79 | \$14,305.09 | | |
| | LWF-18110114248 | 11/2/2018 | 5/29/2019 | \$10,545,534.94 | \$0.00 | | 208 | 2.4385% | 3.25% | \$1,666.34 | \$49,751.23 | \$0.00 | \$0.00 | \$878.79 | \$15,183.88 | | |
| | LWF-18110114248 | 11/2/2018 | 5/30/2019 | \$10,545,534.94 | \$0.00 | | 209 | 2.4400% | 3.25% | \$1,666.78 | \$51,418.01 | \$0.00 | \$0.00 | \$878.79 | \$16,062.67 | | |
| | LWF-18110114248 | 11/2/2018 | 5/31/2019 | \$10,545,534.94 | \$0.00 | | 210 | 2.4305% | 3.25% | \$1,664.00 | \$53,082.01 | \$0.00 | \$0.00 | \$878.79 | \$16,941.46 | | |
| | LWF-18110114248 | 11/2/2018 | 6/1/2019 | \$10,545,534.94 | \$0.00 | | 211 | 2.4305% | 3.25% | \$1,664.00 | \$54,746.01 | \$0.00 | \$0.00 | \$878.79 | \$17,820.25 | | |
| | LWF-18110114248 | 11/2/2018 | 6/2/2019 | \$10,545,534.94 | \$0.00 | | 212 | 2.4305% | 3.25% | \$1,664.00 | \$56,410.01 | \$0.00 | \$0.00 | \$878.79 | \$18,699.04 | | |
| | LWF-18110114248 | 11/2/2018 | 6/3/2019 | \$10,545,534.94 | \$0.00 | | 213 | 2.4298% | 3.25% | \$1,663.79 | \$58,073.80 | \$0.00 | \$0.00 | \$878.79 | \$19,577.83 | | |
| | LWF-18110114248 | 11/2/2018 | 6/4/2019 | \$10,545,534.94 | \$0.00 | | 214 | 2.4208% | 3.25% | \$1,661.16 | \$59,734.96 | \$0.00 | \$0.00 | \$878.79 | \$20,456.62 | | |
| | LWF-18110114248 | 11/2/2018 | 6/5/2019 | \$10,545,534.94 | \$0.00 | | 215 | 2.4185% | 3.25% | \$1,660.48 | \$61,395.44 | \$0.00 | \$0.00 | \$878.79 | \$21,335.41 | | |
| | LWF-18110114248 | 11/2/2018 | 6/6/2019 | \$10,545,534.94 | \$0.00 | | 216 | 2.4116% | 3.25% | \$1,658.46 | \$63,053.90 | \$0.00 | \$0.00 | \$878.79 | \$22,214.20 | | |
| | LWF-18110114248 | 11/2/2018 | 6/7/2019 | \$10,545,534.94 | \$0.00 | | 217 | 2.4121% | 3.25% | \$1,658.61 | \$64,712.51 | \$0.00 | \$0.00 | \$878.79 | \$23,092.99 | | |
| | LWF-18110114248 | 11/2/2018 | 6/8/2019 | \$10,545,534.94 | \$0.00 | | 218 | 2.4121% | 3.25% | \$1,658.61 | \$66,371.12 | \$0.00 | \$0.00 | \$878.79 | \$23,971.78 | | |
| | LWF-18110114248 | 11/2/2018 | 6/9/2019 | \$10,545,534.94 | \$0.00 | | 219 | 2.4121% | 3.25% | \$1,658.61 | \$68,029.73 | \$0.00 | \$0.00 | \$878.79 | \$24,850.57 | | |
| | LWF-18110114248 | 11/2/2018 | 6/10/2019 | \$10,545,534.94 | \$0.00 | | 220 | 2.4133% | 3.25% | \$1,658.96 | \$69,688.69 | \$0.00 | \$0.00 | \$878.79 | \$25,729.36 | | |
| | LWF-18110114248 | 11/2/2018 | 6/11/2019 | \$10,545,534.94 | \$0.00 | | 221 | 2.4106% | 3.25% | \$1,658.17 | \$71,346.86 | \$0.00 | \$0.00 | \$878.79 | \$26,608.15 | | |
| | LWF-18110114248 | 11/2/2018 | 6/12/2019 | \$10,545,534.94 | \$0.00 | | 222 | 2.4011% | 3.25% | \$1,655.39 | \$73,002.25 | \$0.00 | \$0.00 | \$878.79 | \$27,486.94 | | |
| | LWF-18110114248 | 11/2/2018 | 6/13/2019 | \$10,545,534.94 | \$0.00 | | 223 | 2.3942% | 3.25% | \$1,653.36 | \$74,655.61 | \$0.00 | \$0.00 | \$878.79 | \$28,365.73 | | |
| | LWF-18110114248 | 11/2/2018 | 6/14/2019 | \$10,545,534.94 | \$0.00 | | 224 | 2.3817% | 3.25% | \$1,649.70 | \$76,305.31 | \$0.00 | \$0.00 | \$878.79 | \$29,244.52 | | |
| | LWF-18110114248 | 11/2/2018 | 6/15/2019 | \$10,545,534.94 | \$0.00 | | 225 | 2.3817% | 3.25% | \$1,649.70 | \$77,955.01 | \$0.00 | \$0.00 | \$878.79 | \$30,123.31 | | |
| | LWF-18110114248 | 11/2/2018 | 6/16/2019 | \$10,545,534.94 | \$0.00 | | 226 | 2.3817% | 3.25% | \$1,649.70 | \$79,604.71 | \$0.00 | \$0.00 | \$878.79 | \$31,002.10 | | |
| | LWF-18110114248 | 11/2/2018 | 6/17/2019 | \$10,545,534.94 | \$0.00 | | 227 | 2.3902% | 3.25% | \$1,652.19 | \$81,256.90 | \$0.00 | \$0.00 | \$878.79 | \$31,880.89 | | |

| | | | | | | | | | | | | | |
|-----------------|-----------|-----------|-----------------|----------------|--------------------|---------|-------|------------|-------------|--------|--------|----------|-------------|
| LWF-18110114248 | 11/2/2018 | 6/18/2019 | \$10,545,534.94 | \$0.00 | 228 | 2.3828% | 3.25% | \$1,650.02 | \$82,906.92 | \$0.00 | \$0.00 | \$878.79 | \$32,759.68 |
| LWF-18110114248 | 11/2/2018 | 6/19/2019 | \$10,545,534.94 | \$0.00 | 229 | 2.3833% | 3.25% | \$1,650.17 | \$84,557.09 | \$0.00 | \$0.00 | \$878.79 | \$33,638.47 |
| LWF-18110114248 | 11/2/2018 | 6/20/2019 | \$10,545,534.94 | \$0.00 | 230 | 2.4036% | 3.25% | \$1,656.12 | \$86,213.21 | \$0.00 | \$0.00 | \$878.79 | \$34,517.26 |
| LWF-18110114248 | 11/2/2018 | 6/21/2019 | \$10,545,534.94 | \$0.00 | 231 | 2.4043% | 3.25% | \$1,656.32 | \$87,869.53 | \$0.00 | \$0.00 | \$878.79 | \$35,396.05 |
| LWF-18110114248 | 11/2/2018 | 6/22/2019 | \$10,545,534.94 | \$0.00 | 232 | 2.4043% | 3.25% | \$1,656.32 | \$89,525.85 | \$0.00 | \$0.00 | \$878.79 | \$36,274.84 |
| LWF-18110114248 | 11/2/2018 | 6/23/2019 | \$10,545,534.94 | \$0.00 | 233 | 2.4043% | 3.25% | \$1,656.32 | \$91,182.17 | \$0.00 | \$0.00 | \$878.79 | \$37,153.63 |
| LWF-18110114248 | 11/2/2018 | 6/24/2019 | \$10,545,534.94 | \$0.00 | 234 | 2.4017% | 3.25% | \$1,655.56 | \$92,837.73 | \$0.00 | \$0.00 | \$878.79 | \$38,032.42 |
| LWF-18110114248 | 11/2/2018 | 6/25/2019 | \$10,545,534.94 | \$0.00 | 235 | 2.4041% | 3.25% | \$1,656.26 | \$94,493.99 | \$0.00 | \$0.00 | \$878.79 | \$38,911.21 |
| LWF-18110114248 | 11/2/2018 | 6/26/2019 | \$10,545,534.94 | \$0.00 | 236 | 2.4023% | 3.25% | \$1,655.74 | \$96,149.73 | \$0.00 | \$0.00 | \$878.79 | \$39,790.00 |
| LWF-18110114248 | 11/2/2018 | 6/27/2019 | \$10,545,534.94 | \$0.00 | 237 | 2.4023% | 3.25% | \$1,655.74 | \$97,805.47 | \$0.00 | \$0.00 | \$878.79 | \$40,668.79 |
| LWF-18110114248 | 11/2/2018 | 6/28/2019 | \$10,545,534.94 | \$6,691,760.90 | CB takes ownership | | | | \$97,805.47 | | \$0.00 | | \$40,668.79 |
| | | | \$3,853,774.04 | | | | | | | | | | |

| LoanNumber | | Default Rate | | | | | | | | | | | | | | 3.00% |
|-----------------------------------|--|--------------|-----------|----------------|-------------|---------------|-----|---------|--------|----------------|---------------------|------------|-----------------|------------------|-----------------------------|------------|
| LWF-19012414252 | | | | | | | | | | | | | | | | |
| Loan #'s | | Disb Date | Date | Principal | Prin Pmt | Pmt Source | Age | LIBOR | Margin | Daily Interest | Cumulative Interest | Daily Fees | Cumulative Fees | Default Interest | Cumulative Default Interest | |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/1/2019 | \$1,328,428.27 | \$0.00 | | 96 | 2.4832% | 3.25% | \$211.56 | \$211.56 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/2/2019 | \$1,328,428.27 | \$0.00 | | 97 | 2.4671% | 3.25% | \$210.97 | \$422.53 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/3/2019 | \$1,328,428.27 | \$0.00 | | 98 | 2.4666% | 3.25% | \$210.95 | \$633.48 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/4/2019 | \$1,328,428.27 | \$0.00 | | 99 | 2.4666% | 3.25% | \$210.95 | \$844.43 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/5/2019 | \$1,328,428.27 | \$0.00 | | 100 | 2.4666% | 3.25% | \$210.95 | \$1,055.38 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/6/2019 | \$1,328,428.27 | \$0.00 | | 101 | 2.4666% | 3.25% | \$210.95 | \$1,266.33 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/7/2019 | \$1,328,428.27 | \$0.00 | | 102 | 2.4627% | 3.25% | \$210.80 | \$1,477.13 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/8/2019 | \$1,328,428.27 | \$0.00 | | 103 | 2.4513% | 3.25% | \$210.38 | \$1,687.51 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/9/2019 | \$1,328,428.27 | \$0.00 | | 104 | 2.4533% | 3.25% | \$210.46 | \$1,897.97 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/10/2019 | \$1,328,428.27 | \$0.00 | | 105 | 2.4490% | 3.25% | \$210.30 | \$2,108.27 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/11/2019 | \$1,328,428.27 | \$0.00 | | 106 | 2.4490% | 3.25% | \$210.30 | \$2,318.57 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/12/2019 | \$1,328,428.27 | \$0.00 | | 107 | 2.4490% | 3.25% | \$210.30 | \$2,528.87 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/13/2019 | \$1,328,428.27 | \$0.00 | | 108 | 2.4396% | 3.25% | \$209.95 | \$2,738.82 | \$0.00 | \$0.00 | \$110.70 | \$110.70 | \$110.70 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/14/2019 | \$1,328,428.27 | \$0.00 | | 109 | 2.4376% | 3.25% | \$209.88 | \$2,948.70 | \$0.00 | \$0.00 | \$110.70 | \$221.40 | \$221.40 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/15/2019 | \$1,328,428.27 | \$0.00 | | 110 | 2.4323% | 3.25% | \$209.68 | \$3,158.38 | \$0.00 | \$0.00 | \$110.70 | \$332.10 | \$332.10 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/16/2019 | \$1,328,428.27 | \$0.00 | | 111 | 2.4406% | 3.25% | \$209.99 | \$3,368.37 | \$0.00 | \$0.00 | \$110.70 | \$442.80 | \$442.80 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/17/2019 | \$1,287,915.25 | \$40,513.02 | MMA Funds | 112 | 2.4418% | 3.25% | \$203.63 | \$3,572.00 | \$0.00 | \$0.00 | \$107.33 | \$550.13 | \$550.13 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/18/2019 | \$1,287,915.25 | \$0.00 | | 113 | 2.4418% | 3.25% | \$203.63 | \$3,775.63 | \$0.00 | \$0.00 | \$107.33 | \$657.46 | \$657.46 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/19/2019 | \$1,287,915.25 | \$0.00 | | 114 | 2.4418% | 3.25% | \$203.63 | \$3,979.26 | \$0.00 | \$0.00 | \$107.33 | \$764.79 | \$764.79 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/20/2019 | \$1,287,915.25 | \$0.00 | | 115 | 2.4360% | 3.25% | \$203.42 | \$4,182.68 | \$0.00 | \$0.00 | \$107.33 | \$872.12 | \$872.12 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/21/2019 | \$1,271,213.24 | \$16,702.01 | US Bank Remit | 116 | 2.4296% | 3.25% | \$200.56 | \$4,383.24 | \$0.00 | \$0.00 | \$105.93 | \$978.05 | \$978.05 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/22/2019 | \$1,271,213.24 | \$0.00 | | 117 | 2.4370% | 3.25% | \$200.82 | \$4,584.06 | \$0.00 | \$0.00 | \$105.93 | \$1,083.98 | \$1,083.98 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/23/2019 | \$1,271,213.24 | \$0.00 | | 118 | 2.4297% | 3.25% | \$200.56 | \$4,784.62 | \$0.00 | \$0.00 | \$105.93 | \$1,189.91 | \$1,189.91 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/24/2019 | \$1,271,213.24 | \$0.00 | | 119 | 2.4281% | 3.25% | \$200.50 | \$4,985.12 | \$0.00 | \$0.00 | \$105.93 | \$1,295.84 | \$1,295.84 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/25/2019 | \$1,271,213.24 | \$0.00 | | 120 | 2.4281% | 3.25% | \$200.50 | \$5,185.62 | \$0.00 | \$0.00 | \$105.93 | \$1,401.77 | \$1,401.77 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/26/2019 | \$1,271,213.24 | \$0.00 | | 121 | 2.4281% | 3.25% | \$200.50 | \$5,386.12 | \$0.00 | \$0.00 | \$105.93 | \$1,507.70 | \$1,507.70 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/27/2019 | \$1,271,213.24 | \$0.00 | | 122 | 2.4281% | 3.25% | \$200.50 | \$5,586.62 | \$0.00 | \$0.00 | \$105.93 | \$1,613.63 | \$1,613.63 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/28/2019 | \$1,271,213.24 | \$0.00 | | 123 | 2.4293% | 3.25% | \$200.54 | \$5,787.16 | \$0.00 | \$0.00 | \$105.93 | \$1,719.56 | \$1,719.56 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/29/2019 | \$1,271,213.24 | \$0.00 | | 124 | 2.4385% | 3.25% | \$200.87 | \$5,988.03 | \$0.00 | \$0.00 | \$105.93 | \$1,825.49 | \$1,825.49 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/30/2019 | \$1,271,213.24 | \$0.00 | | 125 | 2.4400% | 3.25% | \$200.92 | \$6,188.95 | \$0.00 | \$0.00 | \$105.93 | \$1,931.42 | \$1,931.42 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 5/31/2019 | \$1,271,213.24 | \$0.00 | | 126 | 2.4305% | 3.25% | \$200.59 | \$6,389.54 | \$0.00 | \$0.00 | \$105.93 | \$2,037.35 | \$2,037.35 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/1/2019 | \$1,271,213.24 | \$0.00 | | 127 | 2.4305% | 3.25% | \$200.59 | \$6,590.13 | \$0.00 | \$0.00 | \$105.93 | \$2,143.28 | \$2,143.28 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/2/2019 | \$1,271,213.24 | \$0.00 | | 128 | 2.4305% | 3.25% | \$200.59 | \$6,790.72 | \$0.00 | \$0.00 | \$105.93 | \$2,249.21 | \$2,249.21 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/3/2019 | \$1,271,213.24 | \$0.00 | | 129 | 2.4298% | 3.25% | \$200.56 | \$6,991.28 | \$0.00 | \$0.00 | \$105.93 | \$2,355.14 | \$2,355.14 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/4/2019 | \$1,271,213.24 | \$0.00 | | 130 | 2.4208% | 3.25% | \$200.24 | \$7,191.52 | \$0.00 | \$0.00 | \$105.93 | \$2,461.07 | \$2,461.07 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/5/2019 | \$1,271,213.24 | \$0.00 | | 131 | 2.4185% | 3.25% | \$200.16 | \$7,391.68 | \$0.00 | \$0.00 | \$105.93 | \$2,567.00 | \$2,567.00 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/6/2019 | \$1,271,213.24 | \$0.00 | | 132 | 2.4116% | 3.25% | \$199.92 | \$7,591.60 | \$0.00 | \$0.00 | \$105.93 | \$2,672.93 | \$2,672.93 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/7/2019 | \$1,271,213.24 | \$0.00 | | 133 | 2.4121% | 3.25% | \$199.94 | \$7,791.54 | \$0.00 | \$0.00 | \$105.93 | \$2,778.86 | \$2,778.86 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/8/2019 | \$1,271,213.24 | \$0.00 | | 134 | 2.4121% | 3.25% | \$199.94 | \$7,991.48 | \$0.00 | \$0.00 | \$105.93 | \$2,884.79 | \$2,884.79 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/9/2019 | \$1,271,213.24 | \$0.00 | | 135 | 2.4121% | 3.25% | \$199.94 | \$8,191.42 | \$0.00 | \$0.00 | \$105.93 | \$2,990.72 | \$2,990.72 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/10/2019 | \$1,271,213.24 | \$0.00 | | 136 | 2.4133% | 3.25% | \$199.98 | \$8,391.40 | \$0.00 | \$0.00 | \$105.93 | \$3,096.65 | \$3,096.65 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/11/2019 | \$1,271,213.24 | \$0.00 | | 137 | 2.4106% | 3.25% | \$199.88 | \$8,591.28 | \$0.00 | \$0.00 | \$105.93 | \$3,202.58 | \$3,202.58 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/12/2019 | \$1,271,213.24 | \$0.00 | | 138 | 2.4011% | 3.25% | \$199.55 | \$8,790.83 | \$0.00 | \$0.00 | \$105.93 | \$3,308.51 | \$3,308.51 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/13/2019 | \$1,271,213.24 | \$0.00 | | 139 | 2.3942% | 3.25% | \$199.31 | \$8,990.14 | \$0.00 | \$0.00 | \$105.93 | \$3,414.44 | \$3,414.44 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/14/2019 | \$1,271,213.24 | \$0.00 | | 140 | 2.3817% | 3.25% | \$198.86 | \$9,189.00 | \$0.00 | \$0.00 | \$105.93 | \$3,520.37 | \$3,520.37 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/15/2019 | \$1,271,213.24 | \$0.00 | | 141 | 2.3817% | 3.25% | \$198.86 | \$9,387.86 | \$0.00 | \$0.00 | \$105.93 | \$3,626.30 | \$3,626.30 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/16/2019 | \$1,271,213.24 | \$0.00 | | 142 | 2.3817% | 3.25% | \$198.86 | \$9,586.72 | \$0.00 | \$0.00 | \$105.93 | \$3,732.23 | \$3,732.23 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/17/2019 | \$1,271,213.24 | \$0.00 | | 143 | 2.3902% | 3.25% | \$199.16 | \$9,785.88 | \$0.00 | \$0.00 | \$105.93 | \$3,838.16 | \$3,838.16 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/18/2019 | \$1,271,213.24 | \$0.00 | | 144 | 2.3828% | 3.25% | \$198.90 | \$9,984.78 | \$0.00 | \$0.00 | \$105.93 | \$3,944.09 | \$3,944.09 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/19/2019 | \$1,271,213.24 | \$0.00 | | 145 | 2.3833% | 3.25% | \$198.92 | \$10,183.70 | \$0.00 | \$0.00 | \$105.93 | \$4,050.02 | \$4,050.02 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/20/2019 | \$1,271,213.24 | \$0.00 | | 146 | 2.4036% | 3.25% | \$199.64 | \$10,383.34 | \$0.00 | \$0.00 | \$105.93 | \$4,155.95 | \$4,155.95 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/21/2019 | \$1,271,213.24 | \$0.00 | | 147 | 2.4043% | 3.25% | \$199.66 | \$10,583.00 | \$0.00 | \$0.00 | \$105.93 | \$4,261.88 | \$4,261.88 |
| LWF-19012414252 & LWF-1812051425C | | 1/25/2019 | 6/22/2019 | \$1,271,213.24 | \$0.00 | | 148 | 2.4043% | 3.25% | \$199.66 | \$10,782.66 | \$0.00 | \$0.00 | \$105.93 | \$4,367.81 | \$4,367.81 |

| | | | | | | | | | | | | | |
|-----------------------------------|-----------|-----------|----------------|---------------------------------|-----|---------|-------|----------|-------------|--------|--------|----------|------------|
| LWF-19012414252 & LWF-1812051425C | 1/25/2019 | 6/23/2019 | \$1,271,213.24 | \$0.00 | 149 | 2.4043% | 3.25% | \$199.66 | \$10,982.32 | \$0.00 | \$0.00 | \$105.93 | \$4,473.74 |
| LWF-19012414252 & LWF-1812051425C | 1/25/2019 | 6/24/2019 | \$1,271,213.24 | \$0.00 | 150 | 2.4017% | 3.25% | \$199.57 | \$11,181.89 | \$0.00 | \$0.00 | \$105.93 | \$4,579.67 |
| LWF-19012414252 & LWF-1812051425C | 1/25/2019 | 6/25/2019 | \$1,271,213.24 | \$0.00 | 151 | 2.4041% | 3.25% | \$199.65 | \$11,381.54 | \$0.00 | \$0.00 | \$105.93 | \$4,685.60 |
| LWF-19012414252 & LWF-1812051425C | 1/25/2019 | 6/26/2019 | \$1,271,213.24 | \$0.00 | 152 | 2.4023% | 3.25% | \$199.59 | \$11,581.13 | \$0.00 | \$0.00 | \$105.93 | \$4,791.53 |
| LWF-19012414252 & LWF-1812051425C | 1/25/2019 | 6/27/2019 | \$1,271,213.24 | \$0.00 | 153 | 2.4023% | 3.25% | \$199.59 | \$11,780.72 | \$0.00 | \$0.00 | \$105.93 | \$4,897.46 |
| LWF-19012414252 & LWF-1812051425C | 1/25/2019 | 6/28/2019 | \$453,497.53 | \$817,715.71 CB takes ownership | | | | | | | | | |
| | | | \$453,497.53 | | | | | | \$11,780.72 | | \$0.00 | | \$4,897.46 |

| TICKER | CUSIP | Loan # | CB I/O VALUES |
|-----------------|-----------|-----------------------------------|----------------|
| GNR 2014-H20 MI | 38375UQU7 | LWF-18090614143 | \$1,146,508.99 |
| GNR 2014-H04 CI | 38375UDQ0 | LWF-18090614143 | \$1,446,393.04 |
| GNR 2016-H23 PI | 38376RA89 | LWF-18090614143 | \$4,367,552.54 |
| GNR 2013-H21 CI | 38375UAR1 | LWF-18090614143 | \$1,406,664.18 |
| GNR 2013-H13 DI | 38375B2N1 | LWF-18090614143 | \$846,470.29 |
| GNR 2013-H13 BI | 38375B2G6 | LWF-18090614143 | \$433,599.69 |
| GNR 2015-H11 CI | 38376RAY2 | LWF-18110114248 | \$6,691,760.90 |
| GNR 2015-H12 BI | 38376RBG0 | LWF-18120514250 & LWF-19012414252 | \$817,715.71 |
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